

State of California
Pooled Money Investment Account
Market Valuation
9/30/2012

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 18,622,718,015.43	\$ 18,633,178,830.48	\$ 18,635,752,500.00	NA
Notes	\$ 16,030,416,483.54	\$ 16,030,283,286.84	\$ 16,083,000,000.00	\$ 25,090,146.00
Federal Agency:				
SBA	\$ 537,943,833.73	\$ 537,943,833.73	\$ 538,479,078.66	\$ 556,597.69
MBS-REMICs	\$ 289,018,179.51	\$ 289,018,179.51	\$ 313,485,757.91	\$ 1,380,307.69
Debentures	\$ 750,426,660.88	\$ 750,426,660.88	\$ 751,330,500.00	\$ 1,246,665.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 4,493,107,222.16	\$ 4,495,775,805.52	\$ 4,496,997,000.00	NA
GNMA	\$ 9,091.91	\$ 9,091.91	\$ 9,168.82	\$ 90.18
IBRD Debenture	\$ 399,951,803.28	\$ 399,951,803.28	\$ 400,000,000.00	\$ 583,332.00
IBRD Deb FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 345,585.56
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 5,150,000,000.00	\$ 5,150,000,000.00	\$ 5,149,301,400.29	\$ 1,963,819.45
Commercial Paper	\$ 824,860,041.65	\$ 824,971,430.55	\$ 824,932,222.22	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,402,640,000.00	\$ 4,402,640,000.00	\$ 4,402,640,000.00	NA
AB 55 & GF Loans	\$ 10,280,783,040.72	\$ 10,280,783,040.72	\$ 10,280,783,040.72	NA
TOTAL	\$ 62,181,874,372.81	\$ 62,194,981,963.42	\$ 62,276,710,668.62	\$ 31,166,544.07

Fair Value Including Accrued Interest

\$ 62,307,877,212.69

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost **(1.001314072)**.
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,026,281.45 or \$20,000,000.00 x **1.001314072**.